



Deutsche Bank AG  
 SOUTHERN FINANCIAL, LLC

FX - Options

Trade ID	Counterparty	Trade Type	Trade Date	Maturity Date	Settlement Date	Not.Amt 1	Not.Ccy 1	Not.Amt 2	Not.Ccy 2	Long/ Short	Option Style	Put/ Call	Strike Price	MTM(USD)
	SOUTHERN FINANCIAL, LLC	FX OPTION	21-Nov-2013	20-Nov-2014	25-Nov-2014	(1,000,000.00)	USD	101,000,000	JPY	SHORT	EUROPEAN	CALL	101.0000	(40,259.17)
	SOUTHERN FINANCIAL, LLC	FX OPTION	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	14,706.42
	SOUTHERN FINANCIAL, LLC	FX OPTION	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	12,850.27
	SOUTHERN FINANCIAL, LLC	FX OPTION	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	11,151.01
	SOUTHERN FINANCIAL, LLC	FX OPTION	17-Jan-2014	17-Apr-2014	21-Apr-2014	(10,000,000.00)	USD	11,000,000.00	CAD	SHORT	EUROPEAN	CALL	1.1000	(155,769.59)
	SOUTHERN FINANCIAL, LLC	FX OPTION	17-Jan-2014	17-Apr-2014	21-Apr-2014	(10,000,000.00)	USD	11,300,000.00	CAD	SHORT	EUROPEAN	CALL	1.1300	36,070.66
	SOUTHERN FINANCIAL, LLC	FX OPTION	31-Jan-2014	01-May-2014	07-May-2014	(10,000,000.00)	USD	1,025,000,000	JPY	SHORT	EUROPEAN	CALL	102.5000	(153,180.86)
<b>Subtotal:</b>													<u>(274,431.26)</u>	
<b>Total:</b>													<u><u>(274,431.26)</u></u>	

Statement ID : 182298\_20140210\_20140211\_1

The valuation information set forth in this statement is provided subject to the terms and conditions set forth in the notes on the cover sheet